



Currency Derivatives Daily MTM Report

Daily summary for: 07/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			7.66820	7.65430			113,190,300.20	14,761	183,865
\$ / R On 18/06/2012 Foreign Exchange Future			7.77000	7.75580			42,113,400.00	5,420	93,641
\$ / R On 17/09/2012 Foreign Exchange Future			7.87330	7.85880			0.00	0	7,187
\$ / R On 14/12/2012 Foreign Exchange Future			7.97580	7.96140			3,748,626.00	470	10,035
\$ / R On 18/03/2013 Foreign Exchange Future			8.08590	8.07050			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.26530	8.25040			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.90840	8.89340			0.00	0	0
Total \$ / R Future							159,052,326.20	20,651	295,387
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		619.00000	633,000	20.22	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		1.00000	1,000	20.22	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		570.00000	583,000	19.47	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		2.00000	1,000	19.47	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		669.00000	683,000	20.96	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		1.00000	1,000	20.96	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		655.00000	669,000	20.76	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	1,000	20.76	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		506.00000	520,000	18.52	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		2.00000	2,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		408.00000	421,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		4.00000	3,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		854.00000	868,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		457.00000	470,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		3.00000	2,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		904.00000	918,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		149.00000	156,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		45.00000	38,000	15.34	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		19.00000	18,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		315.00000	300,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		268.00000	280,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		14.00000	12,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		4.00000	3,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		650.00000	635,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		954.00000	968,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	22.71	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		3.00000	2,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		699.00000	684,000	22.70	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		805.00000	818,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	0,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		15.00000	14,000	18.80	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		361.00000	346,000	18.80	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		556.00000	569,000	19.27	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		2.00000	1,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,004.00000	1,018,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		226.00000	236,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		22.00000	18,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		6.00000	5,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		552.00000	537,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		32.00000	31,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		228.00000	213,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		605.00000	619,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		1.00000	1,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,054.00000	1,068,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		41.00000	41,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		187.00000	173,000	16.50	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		11.00000	10,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		407.00000	392,000	19.37	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		24.00000	24,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		270.00000	256,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		7.00000	6,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		503.00000	488,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		313.00000	326,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		9.00000	8,000	16.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		360.00000	373,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		6.00000	5,000	16.75	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		755.00000	769,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	1,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		69.00000	70,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		115.00000	102,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		9.00000	8,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		455.00000	440,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		186.00000	195,000	15.62	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		32.00000	27,000	15.62	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,254.00000	1,268,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,504.00000	1,518,000	23.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		117.00000	122,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		63.00000	54,000	15.06	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		4.00000	4,000	21.59	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		600.00000	586,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,454.00000	1,468,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		705.00000	719,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		53.00000	54,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		149.00000	136,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		2.00000	2,000	23.26	0.00	0	4,850

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		748.00000	734,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,204.00000	1,218,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		88.00000	91,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		84.00000	73,000	14.77	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,104.00000	1,118,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,154.00000	1,168,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	23.17	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,304.00000	1,318,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,554.00000	1,568,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		2.00000	1,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		798.00000	783,000	23.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		1.00000	1,000	24.16	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		847.00000	833,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.86	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,146.00000	1,132,000	26.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,346.00000	1,332,000	28.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.66	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1.00000	1,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		947.00000	933,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		1.00000	1,000	25.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		997.00000	983,000	25.51	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		1,096.00000	1,082,000	26.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	26.41	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,047.00000	1,032,000	25.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		1.00000	0,000	25.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,596.00000	1,582,000	30.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	30.95	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,846.00000	1,832,000	33.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	33.40	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,546.00000	1,532,000	30.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	30.46	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		571.00000	581,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		65.00000	61,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		531.00000	541,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		75.00000	71,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		611.00000	622,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		55.00000	52,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		157.00000	158,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		501.00000	488,000	17.48	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	14,000	16.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,020.00000	1,034,000	16.27	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		91.00000	91,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		835.00000	821,000	19.61	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		76.00000	75,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		970.00000	955,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		67.00000	67,000	20.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,061.00000	1,047,000	20.93	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		784.00000	797,000	15.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		28.00000	27,000	15.05	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		395.00000	402,000	15.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		139.00000	132,000	15.06	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		182.00000	183,000	16.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		426.00000	413,000	16.98	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		136.00000	136,000	18.00	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		580.00000	566,000	18.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		265.00000	269,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		259.00000	249,000	15.74	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,154.00000	1,140,000	21.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		60.00000	60,000	21.46	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		288.00000	292,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		232.00000	222,000	15.61	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,534.00000	1,520,000	23.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		40.00000	40,000	23.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		761.00000	772,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	99,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		723.00000	733,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		114.00000	110,000	15.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		799.00000	811,000	15.15	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		90.00000	88,000	15.15	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		127.00000	123,000	15.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		686.00000	696,000	15.17	0.00	0	37,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,369.00000	1,355,000	21.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		128.00000	128,000	21.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		367.00000	372,000	16.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		408.00000	399,000	16.79	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		191.00000	193,000	19.62	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		932.00000	920,000	19.62	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,460.00000	1,446,000	21.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		119.00000	119,000	21.95	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,103.00000	1,090,000	20.40	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		162.00000	163,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		451.00000	457,000	16.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		292.00000	284,000	16.06	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		769.00000	757,000	18.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		228.00000	230,000	18.79	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		301.00000	305,000	17.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		542.00000	532,000	17.58	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		602.00000	608,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		341.00000	332,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		579.00000	585,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		368.00000	359,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		626.00000	633,000	16.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		315.00000	307,000	16.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		518.00000	507,000	17.71	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		479.00000	483,000	17.71	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,363.00000	1,349,000	21.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		224.00000	225,000	21.26	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		615.00000	619,000	16.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		495.00000	483,000	16.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		596.00000	600,000	17.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		526.00000	514,000	17.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		635.00000	639,000	16.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		465.00000	453,000	16.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,341.00000	1,326,000	20.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		311.00000	312,000	20.37	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		560.00000	564,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		590.00000	578,000	17.43	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		600.00000	604,000	20.10	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,328.00000	1,317,000	20.10	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		588.00000	592,000	20.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,366.00000	1,355,000	20.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		612.00000	616,000	20.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,290.00000	1,279,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,307.00000	1,312,000	19.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		914.00000	904,000	19.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,287.00000	1,292,000	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		944.00000	934,000	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,328.00000	1,333,000	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		885.00000	875,000	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		606.00000	599,000	17.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,499.00000	1,507,000	17.68	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R Option									0.00	0	282,920
Total \$ / R									159,052,326.20	20,651	578,307
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.66820	7.65430			38,341.00	5	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.77000	7.75580			0.00	0	867
Total \$ / R MAXI Future									38,341.00	5	1,029
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		14,923.00000	15,636,000	15.34	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,493.00000	3,816,000	15.34	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		11,663.00000	12,165,000	15.06	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,233.00000	5,345,000	15.06	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		18,577.00000	19,480,000	15.62	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,147.00000	2,660,000	15.62	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		55,128.00000	53,660,000	21.04	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		558.00000	480,000	21.04	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		11,074.00000	11,087,000	18.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		70,494.00000	69,087,000	18.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		10,366.00000	10,368,000	19.07	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		74,786.00000	73,368,000	19.07	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		11,844.00000	11,868,000	18.53	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		66,264.00000	64,868,000	18.53	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									38,341.00	5	1,109
£ / R	On 19/03/2012	Foreign Exchange Future			12.05250	12.06150			17,777,437.50	1,475	41,373
£ / R	On 18/06/2012	Foreign Exchange Future			12.20440	12.21370			951,943.20	78	4,560
£ / R	On 17/09/2012	Foreign Exchange Future			12.35760	12.36750			0.00	0	1,499

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										18,729,380.70	1,553	47,432
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		621.00000	611,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		10.00000	9,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		574.00000	564,000	17.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		13.00000	12,000	17.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		670.00000	660,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		9.00000	8,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		527.00000	517,000	17.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		16.00000	15,000	17.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		229.00000	217,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		68.00000	65,000	14.61	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,064.00000	1,055,000	22.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		3.00000	3,000	22.47	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		306.00000	295,000	15.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		45.00000	43,000	15.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		55.00000	46,000	15.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		294.00000	294,000	15.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		718.00000	709,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		7.00000	7,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,163.00000	1,154,000	23.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		2.00000	2,000	23.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		391.00000	380,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		30.00000	28,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		965.00000	955,000	21.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		4.00000	3,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		161.00000	149,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		100.00000	97,000	13.91	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		194.00000	182,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		83.00000	80,000	14.26	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		22.00000	18,000	17.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		511.00000	516,000	17.29	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		798.00000	805,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		9.00000	7,000	19.80	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,491.00000	1,499,000	25.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		2.00000	1,000	25.50	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		556.00000	542,000	13.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		192.00000	188,000	13.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		525.00000	511,000	13.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		211.00000	207,000	13.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		587.00000	573,000	13.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		173.00000	169,000	13.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		246.00000	238,000	17.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,329.00000	1,330,000	17.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		238.00000	230,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,371.00000	1,372,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		255.00000	246,000	16.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,288.00000	1,288,000	16.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,141.00000	1,127,000	13.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		124.00000	119,000	13.26	0.00	0	6,000
Total £ / R Option										0.00	0	37,536

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										18,729,380.70	1,553	84,968
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09480	0.09460			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09610	0.09590			0.00	0	25
Total ¥ / R Future										0.00	0	3,865
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		467.00000	488,000	18.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		7.00000	8,000	18.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		10.00000	12,000	20.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		550.00000	532,000	20.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,460.00000	1,480,000	28.89	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	28.89	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		82.00000	87,000	21.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,292.00000	1,277,000	21.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		27.00000	29,000	23.69	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,237.00000	2,219,000	23.69	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		276.00000	288,000	18.26	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		486.00000	478,000	18.26	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,865
€ / R	On	19/03/2012	Foreign Exchange Future			10.05830	10.04610			844,897.20	84	22,395
€ / R	On	18/06/2012	Foreign Exchange Future			10.19750	10.18500			1,019,750.00	100	29,720
€ / R	On	17/09/2012	Foreign Exchange Future			10.33980	10.32720			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.74560	10.73830			0.00	0	500
Total € / R Future										1,864,647.20	184	53,865
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		67.00000	69,000	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	111,000	12.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		52.00000	52,000	12.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		156.00000	144,000	12.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		87.00000	90,000	11.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		91.00000	82,000	11.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		996.00000	1,009,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	1,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		29.00000	29,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		233.00000	221,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		268.00000	277,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		22.00000	19,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,046.00000	1,059,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	1,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		186.00000	193,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		40.00000	35,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		4.00000	3,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		558.00000	545,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		2.00000	2,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		706.00000	694,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		22.00000	21,000	13.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		276.00000	263,000	13.36	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	19.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,054.00000	1,042,000	19.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	22.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,454.00000	1,442,000	22.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1.00000	1,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		855.00000	843,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	23.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,704.00000	1,692,000	23.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		1.00000	1,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		905.00000	893,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		500.00000	512,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	4,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	21.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,254.00000	1,242,000	21.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		2.00000	1,000	17.29	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		756.00000	743,000	17.29	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		955.00000	943,000	19.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1.00000	1,000	19.18	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,554.00000	1,542,000	22.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	22.92	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		116.00000	120,000	12.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		70.00000	62,000	12.15	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		149.00000	155,000	12.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		53.00000	47,000	12.52	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		199.00000	204,000	13.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		414.00000	407,000	13.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		184.00000	188,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		449.00000	441,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		215.00000	220,000	13.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		380.00000	373,000	13.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		347.00000	341,000	13.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		232.00000	238,000	13.19	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		504.00000	513,000	12.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		119.00000	116,000	12.71	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		656.00000	667,000	12.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		71.00000	70,000	12.84	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		288.00000	292,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		686.00000	678,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		271.00000	275,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		719.00000	711,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		306.00000	310,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		654.00000	646,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		985.00000	994,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		108.00000	104,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		570.00000	569,000	15.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,325.00000	1,316,000	15.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		558.00000	556,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,363.00000	1,353,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		582.00000	581,000	15.09	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,287.00000	1,278,000	15.09	0.00	0	0
Total € / R Option										0.00	0	64,200
Total € / R										1,864,647.20	184	118,065
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.07910	8.07250			0.00	0	16,184
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.10160	8.09430			324,064.00	40	8,315

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.12900	8.12100			0.00	0	2,728
Total AU\$ / R Future										324,064.00	40	27,227
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		823.00000	829,000	21.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	0,000	21.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		773.00000	779,000	20.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	0,000	20.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		873.00000	879,000	21.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		1.00000	0,000	21.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		673.00000	680,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	1,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,123.00000	1,129,000	22.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	0,000	22.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		328.00000	334,000	14.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		6.00000	5,000	14.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		623.00000	630,000	18.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		1.00000	1,000	18.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,073.00000	1,079,000	22.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		1.00000	0,000	22.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,873.00000	1,879,000	22.77	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	22.77	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		193.00000	197,000	13.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		21.00000	18,000	13.12	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		496.00000	503,000	12.06	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		52.00000	51,000	12.06	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		456.00000	463,000	12.01	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		62.00000	61,000	12.01		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		538.00000	544,000	12.12		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		44.00000	42,000	12.12		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		249.00000	252,000	12.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		364.00000	359,000	12.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		231.00000	235,000	12.86		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		396.00000	392,000	12.86		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		268.00000	271,000	12.59		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		333.00000	328,000	12.59		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								324,064.00	40	27,227
CAD/ R On 19/03/2012 Foreign Exchange Future			7.66170	7.64160				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.74800	7.72700				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		128.00000	136,000	11.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		36.00000	24,000	11.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		94.00000	99,000	11.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		52.00000	37,000	11.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		166.00000	178,000	12.46		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		24.00000	16,000	12.46		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		73.00000	73,000	12.95		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		496.00000	475,000	12.95		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		66.00000	66,000	13.16		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		539.00000	518,000	13.16		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		82.00000	82,000	12.73	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		455.00000	434,000	12.73	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.02790	0.02930			0.00	0	0
Total CF CANDO CAAN Future							0.00	0	0
Total CF CANDO CAAN							0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.18250	0.18820			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.03120	0.03120			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total CF CANDO CAAX							0.00	0	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.04650	0.04530			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.07350	0.07180			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CHF / R On 19/03/2012 Foreign Exchange Future			8.34620	8.33150			37,349,245.00	4,475	2,304
CHF / R On 18/06/2012 Foreign Exchange Future			8.46670	8.45200			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.59180	8.57690			0.00	0	25
Total CHF / R Future							37,349,245.00	4,475	2,329

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		17.00000	17,000	15.24	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		286.00000	271,000	15.24	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		12.00000	12,000	15.50	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		331.00000	316,000	15.50	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		24.00000	24,000	14.98	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		243.00000	228,000	14.98	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		103.00000	105,000	17.73	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		751.00000	738,000	17.73	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		95.00000	98,000	17.92	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		793.00000	781,000	17.92	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		111.00000	114,000	17.54	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		709.00000	697,000	17.54	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		339.00000	344,000	16.58	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		512.00000	502,000	16.58	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		323.00000	327,000	16.74	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		546.00000	535,000	16.74	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Call		356.00000	361,000	16.42	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Put		479.00000	469,000	16.42	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										37,349,245.00	4,475	2,329
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.26080	6.21680			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.31500	6.26980			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		33.00000	48,000	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		100.00000	71,000	12.91	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		30.00000	44,000	12.99	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		107.00000	77,000	12.99	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		36.00000	52,000	12.82	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		93.00000	65,000	12.82	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		134.00000	155,000	11.00	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		164.00000	140,000	11.00	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		116.00000	133,000	11.20	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		196.00000	168,000	11.20	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		159.00000	183,000	11.12	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		139.00000	118,000	11.12	0.00	0	0
Total NZ\$ / R Option										0.00	0	0
Total NZ\$ / R										0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.21490	1.21330			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.22990	1.22840			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		213.00000	219,000	14.98	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		80.00000	70,000	14.98	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		39.00000	37,000	17.07	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		406.00000	388,000	17.07	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		640.00000	656,000	17.59	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		7.00000	7,000	17.59	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		895.00000	905,000	15.03	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		111.00000	106,000	15.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		557.00000	562,000	15.34	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		273.00000	263,000	15.34	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,333.00000	1,346,000	16.30	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		49.00000	47,000	16.30	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							217,358,004.10	26,908	561,814
Total Options							0.00	0	384,736
Grand Total:							217,358,004.10	26,908	946,550